

**City of San Diego**  
**Office of the City Treasurer**  
**Investments Division**



Portfolio Breakdown & Statistics	As of	1/31/2009
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$870,941,551	\$1,235,824,032
% of total pool	41.34%	58.66%
Portfolio Duration*	0.296	1.666
Index Duration*	0.385	1.758
% of index	76.88%	94.77%
Weighted Average Days to Maturity	108	650
Earned Income Yield	1.828%	7.655%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end and a large cash outflow on 2/2/2009. After the trades settle, Core duration increases to 1.738, Liquidity duration increases to .359, and the Core/Liquidity split adjusts to 62.32% Core/37.68% Liquidity.